

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	5	0.01	0.625000	3:12:37 PM	2.9500	2.9500	3.012
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	12	0.03	234.000000	11:46:59 AM	2.9500	2.9721	2.970
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	19	0.05	0.521000	3:13:44 PM	3.0000	3.0000	3.064
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	26	0.07	0.242000	3:02:54 PM	2.9000	2.9000	3.070
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	33	0.09	-	-	-	-	3.061
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	40	0.11	7.000000	11:46:24 AM	2.9500	2.9500	3.040
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	47	0.13	1.500000	11:58:36 AM	2.9000	2.9000	3.268
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	49	0.13	593.740000	3:54:44 PM	3.5000	3.5001	3.587
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	54	0.15	-	-	-	-	3.087
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	61	0.17	0.105500	3:03:30 PM	2.9000	2.9000	3.030
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	68	0.19	0.756000	3:04:51 PM	2.9000	2.9000	3.056
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	75	0.21	42.686000	3:38:27 PM	2.9800	2.9671	3.038
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	83	0.23	55.941000	3:04:48 PM	3.0000	2.9907	3.021
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	96	0.26	751.946000	3:05:12 PM	3.0350	3.0192	3.030
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	100	0.27	-	-	-	-	3.765
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	103	0.28	4,999.388900	3:51:25 PM	3.0500	3.0574	3.056
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	110	0.30	2.520000	2:32:07 PM	3.0750	3.0750	3.134
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	117	0.32	0.342000	3:01:15 PM	3.0750	3.0750	3.171
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	124	0.34	3.500000	11:42:50 AM	3.1250	3.1036	3.269
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	131	0.36	-	-	-	-	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	137	0.38	19.000000	2:20:52 PM	3.6425	3.6425	3.371
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	138	0.38	-	-	-	-	3.248
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	152	0.42	-	-	-	-	3.212
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	159	0.44	-	-	-	-	3.180
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	166	0.45	12.018000	2:28:35 PM	3.2500	3.1432	3.146
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	173	0.47	0.505000	3:02:47 PM	3.1500	3.1500	3.283
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	180	0.49	28.270000	11:40:19 AM	3.2500	3.2500	3.200
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	187	0.51	12.400000	3:39:58 PM	3.2500	3.2500	3.450
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	190	0.52	313.200000	3:34:43 PM	3.6250	3.6388	3.672
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	208	0.57	-	-	-	-	3.408
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	215	0.59	7.270000	2:20:11 PM	3.7000	3.7000	3.506
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	222	0.61	26.000000	3:42:39 PM	3.7000	3.7000	3.700
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	229	0.63	-	-	-	-	3.475
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	236	0.65	3.051000	10:06:18 AM	3.4000	3.4000	3.486
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	243	0.67	0.320000	2:51:18 PM	3.4250	3.4250	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	250	0.68	-	-	-	-	3.552
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	257	0.70	17.257000	3:56:35 PM	3.5500	3.5278	3.595
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	264	0.72	-	-	-	-	3.593
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	278	0.76	2.000000	11:10:30 AM	3.5500	3.5500	3.635
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	292	0.80	0.400000	2:34:29 PM	3.6000	3.6000	3.650
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	306	0.84	-	-	-	-	3.676
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	320	0.88	60.000000	10:35:51 AM	3.7000	3.7000	3.700

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RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	320	0.88	5.700000	3:53:04 PM	3.6000	3.6000	3.640
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	321	0.88	2.500000	2:47:56 PM	3.7500	3.7740	3.807
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	334	0.91	-	-	-	-	3.694
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	348	0.95	-	-	-	-	3.925
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	348	0.95	102.071000	3:41:04 PM	3.6500	3.6226	3.666
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	439	1.20	1.000000	3:01:35 PM	3.9500	3.9500	3.816
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	479	1.31	100.000000	10:21:35 AM	3.8300	3.8300	3.895
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	516	1.41	-	-	-	-	3.868
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	533	1.46	86.103000	3:35:25 PM	3.9000	3.8790	3.890
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	572	1.57	0.500000	3:25:35 PM	3.8800	3.8800	3.880
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	618	1.69	63.730000	3:27:18 PM	3.9000	3.8894	3.880
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	747	2.05	70.000000	10:59:58 AM	3.9500	3.9500	4.026
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	782	2.14	-	-	-	-	3.972
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	838	2.29	24.137172	2:02:16 PM	3.9500	3.9500	4.037
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	845	2.31	-	-	-	-	3.950
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	892	2.44	-	-	-	-	4.015
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,004	2.75	2,505.375000	2:38:38 PM	3.9815	3.9785	3.979
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,033	2.83	-	-	-	-	4.070
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,075	2.94	-	-	-	-	4.083
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,109	3.04	-	-	-	-	4.099
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,157	3.17	492.900000	3:31:20 PM	4.0400	4.0333	4.040
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,159	3.17	-	-	-	-	4.115
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,235	3.38	-	-	-	-	4.144
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,251	3.43	525.000000	3:47:47 PM	4.0500	4.0738	4.095
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,295	3.55	25.670000	3:24:58 PM	4.2350	4.2009	4.357
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,333	3.65	-	-	-	-	4.337
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,411	3.86	43.011000	3:10:45 PM	4.3000	4.2676	4.304
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,480	4.05	-	-	-	-	4.232
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,621	4.44	4,993.500000	3:56:17 PM	4.1550	4.1538	4.159
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,660	4.55	6.000000	2:01:22 PM	4.2250	4.2250	4.207
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,704	4.67	-	-	-	-	4.439
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,767	4.84	-	-	-	-	4.327
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,782	4.88	20.198309	3:56:46 PM	4.3000	4.3000	4.365
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,865	5.11	-	-	-	-	4.358
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,017	5.52	429.820000	3:13:50 PM	4.3500	4.3418	4.354
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,019	5.53	-	-	-	-	4.403
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,167	5.93	725.505000	3:02:42 PM	4.5250	4.4798	4.492
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,208	6.05	-	-	-	-	4.457
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,248	6.16	-	-	-	-	4.466
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,299	6.29	-	-	-	-	4.713
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,325	6.37	4,100.000000	3:58:37 PM	4.3700	4.3473	4.359
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,543	6.96	22.500000	3:21:57 PM	4.5800	4.5996	4.646

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,573	7.04	0.980000	3:58:49 PM	4.5800	4.5800	4.540
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,621	7.18	-	-	-	-	4.549
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,705	7.41	-	-	-	-	4.529
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,769	7.58	36.160000	9:31:38 AM	4.5000	4.5000	4.659
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,894	7.92	-	-	-	-	4.671
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,092	8.47	791.000000	3:08:48 PM	4.5700	4.5445	4.543
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,349	9.17	-	-	-	-	4.672
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,386	9.27	4,723.710000	3:44:47 PM	4.5100	4.4984	4.509
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,888	10.65	1.222000	2:09:34 PM	4.7250	4.7250	4.846
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,950	10.82	-	-	-	-	4.786
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,132	11.31	-	-	-	-	4.825
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,306	11.79	4,137.250000	3:58:56 PM	4.8750	4.8656	4.874
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,384	12.00	-	-	-	-	4.878
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,504	12.33	26.665000	11:29:42 AM	4.9550	4.9550	4.895
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,532	12.41	1.250000	11:23:25 AM	5.1000	4.9800	4.882
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,742	12.98	-	-	-	-	4.930
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,805	13.16	-	-	-	-	4.938
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,917	13.46	10.500000	3:07:43 PM	5.0750	5.0750	5.151
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,511	15.09	-	-	-	-	5.020
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,840	15.99	-	-	-	-	5.051
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,917	16.20	10.500000	3:04:42 PM	5.1000	5.1000	5.102
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,205	16.99	-	-	-	-	5.080
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,436	17.62	-	-	-	-	5.090
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,526	17.87	0.300000	11:22:15 AM	5.3000	5.3000	5.087
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,595	18.06	35.511000	2:01:07 PM	5.1200	5.1294	5.128
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,716	18.39	150.000000	11:07:37 AM	5.1250	5.1250	5.125
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,052	19.31	960.155000	3:54:54 PM	5.0000	4.9798	4.998
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,646	20.93	13.000000	3:21:45 PM	5.1000	5.1085	5.186